

LAMPIRAN

Lampiran 1. Data Nama Perusahaan dan Variabel Penelitian

Tahun	Nama Perusahaan	ROA (kuartal III)	DER (kuartal III)	Tingkat Suku Bunga SBI per 31 Des.	Nilai Tukar Rupiah per 31 Des. (Rp.)	Harga Saham (Rp.)
2007	PT Astra International Tbk	0.0911	1.2159	0.08	9419	27300
	PT Astra Otoparts Tbk	0.0863	0.5869	0.08	9419	3325
	PT Hexindo Adiperkasa Tbk	0.0263	2.6454	0.08	9419	740
	PT Indo Kordsa Tbk	0.0109	0.5803	0.08	9419	1900
	PT Indomobil Sukses Internasional Tbk	0.0014	23.1981	0.08	9419	1170
	PT Indospring Tbk	0.0174	6.0066	0.08	9419	1450
	PT Intraco Penta Tbk	0.0063	1.7183	0.08	9419	550
	PT Multi Prima Sejahtera Tbk	0.1359	0.6335	0.08	9419	1600
	PT Multistrada Arah Sarana Tbk	0.0133	0.3646	0.08	9419	215
	PT Nipress Tbk	0.0253	1.8255	0.08	9419	1850
	PT Selamat Sempurna Tbk	0.0824	0.5690	0.08	9419	430
	PT Tunas Ridean Tbk	0.0431	3.0567	0.08	9419	1240
	PT United Tractor Tbk	0.0876	1.3864	0.08	9419	10900
2008	PT Astra International Tbk	0.1164	1.2796	0.0925	10950	10550
	PT Astra Otoparts Tbk	0.1592	0.5322	0.0925	10950	3500
	PT Hexindo Adiperkasa Tbk	0.1282	1.6686	0.0925	10950	690
	PT Indo Kordsa Tbk	0.0363	0.4860	0.0925	10950	1800
	PT Indomobil Sukses Internasional Tbk	0.0223	19.7065	0.0925	10950	1200
	PT Indospring Tbk	0.0662	5.3266	0.0925	10950	1200
	PT Intraco Penta Tbk	0.0350	1.9418	0.0925	10950	234
	PT Multi Prima Sejahtera Tbk	0.0904	0.5814	0.0925	10950	1100
	PT Multistrada Arah Sarana Tbk	0.0293	0.7391	0.0925	10950	140
	PT Nipress Tbk	0.0697	1.5680	0.0925	10950	1490
	PT Selamat Sempurna Tbk	0.0649	0.7642	0.0925	10950	650
	PT Tunas Ridean Tbk	0.0521	2.9965	0.0925	10950	750
	PT United Tractor Tbk	0.1040	0.9074	0.0925	10950	4400
2009	PT Astra International Tbk	0.1044	1.0170	0.065	9400	34700
	PT Astra Otoparts Tbk	0.1288	0.4076	0.065	9400	5750
	PT Hexindo Adiperkasa Tbk	0.0696	1.6056	0.065	9400	3150
	PT Indo Kordsa Tbk	0.0337	0.3182	0.065	9400	1450
	PT Indomobil Sukses Internasional Tbk	0.0324	11.7066	0.065	9400	860
	PT Indospring Tbk	0.0782	3.1432	0.065	9400	1250
	PT Intraco Penta Tbk	0.0370	2.0776	0.065	9400	690
	PT Multi Prima Sejahtera Tbk	0.0294	0.5359	0.065	9400	1100

Tahun	Nama Perusahaan	ROA (kuartal III)	DER (kuartal III)	Tingkat Suku Bunga SBI per 31 Des.	Nilai Tukar Rupiah per 31 Des. (Rp.)	Harga Saham (Rp.)
	PT Multistrada Arah Sarana Tbk	0.0485	0.8167	0.065	9400	205
	PT Nipress Tbk	0.0214	1.2064	0.065	9400	1450
	PT Selamat Sempurna Tbk	0.1247	0.5892	0.065	9400	750
	PT Tunas Ridean Tbk	0.1423	0.6066	0.065	9400	1740
	PT United Tractor Tbk	0.1278	0.7381	0.065	9400	15500
2010	PT Astra International Tbk	0.1137	1.0735	0.065	8991	54550
	PT Astra Otoparts Tbk	0.1661	0.3986	0.065	8991	13950
	PT Hexindo Adiperkasa Tbk	0.0851	1.1118	0.065	8991	7150
	PT Indo Kordsa Tbk	0.0684	0.2929	0.065	8991	2400
	PT Indomobil Sukses Internasional Tbk	0.0625	6.4647	0.065	8991	7600
	PT Indospring Tbk	0.0862	2.5188	0.065	8991	10500
	PT Intraco Penta Tbk	0.0310	2.6447	0.065	8991	2450
	PT Multi Prima Sejahtera Tbk	0.0680	0.2103	0.065	8991	3125
	PT Multistrada Arah Sarana Tbk	0.0407	0.7993	0.065	8991	330
	PT Nipress Tbk	0.0282	1.1604	0.065	8991	3975
	PT Selamat Sempurna Tbk	0.1112	0.9020	0.065	8991	1070
	PT Tunas Ridean Tbk	0.1016	0.6843	0.065	8991	580
	PT United Tractor Tbk	0.1066	0.7656	0.065	8991	23800

Lampiran 2. Deskripsi Data Penelitian

Descriptive Statistics

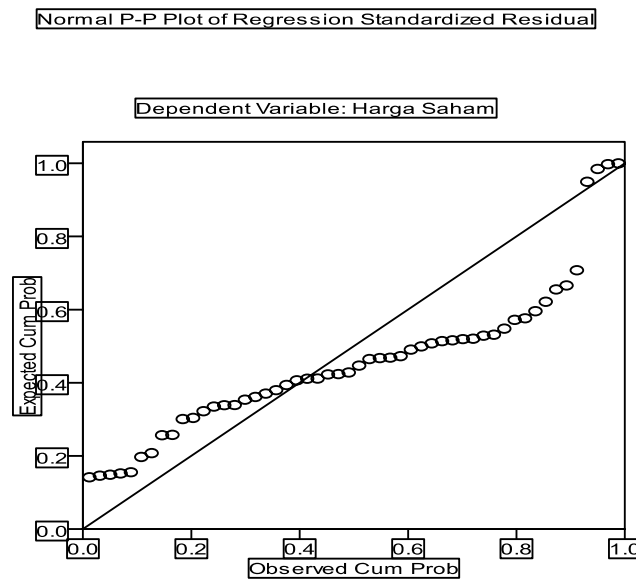
	N	Minimum	Maximum	Mean	Std. Deviation
ROA	52	.0014	.1661	.070171	.0430483
DER	52	.2103	23.1981	2.424632	4.3289067
Tingkat Suku Bunga SBI	52	.0650	.0925	.075625	.0116197
Nilai Tukar Rupiah	52	8991	10950	9690.00	754.576
Harga Saham	52	140	54550	5393.25	9927.434
Valid N (listwise)	52				

Lampiran 3. Hasil Uji Asumsi Klasik

1. Pengaruh ROA Terhadap Harga Saham

a. Uji Normalitas

1) Data sebelum ditransformasi



One-Sample Kolmogorov-Smirnov Test

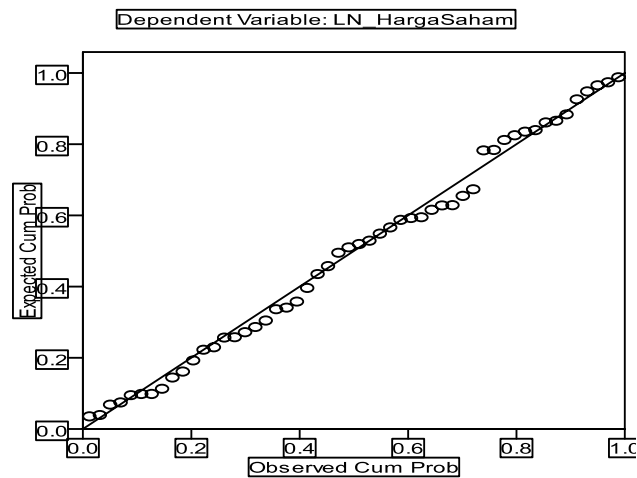
		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	9.18742271E3
Most Extreme Differences	Absolute	.250
	Positive	.250
	Negative	-.139
Kolmogorov-Smirnov Z		1.802
Asymp. Sig. (2-tailed)		.003

a. Test distribution is Normal.

b. Calculated from data.

2) Data setelah ditransformasi

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	1.24038609
Most Extreme Differences	Absolute	.062
	Positive	.062
	Negative	-.054
Kolmogorov-Smirnov Z		.450
Asymp. Sig. (2-tailed)		.987

a. Test distribution is Normal.

b. Calculated from data.

b. Uji Linearitas

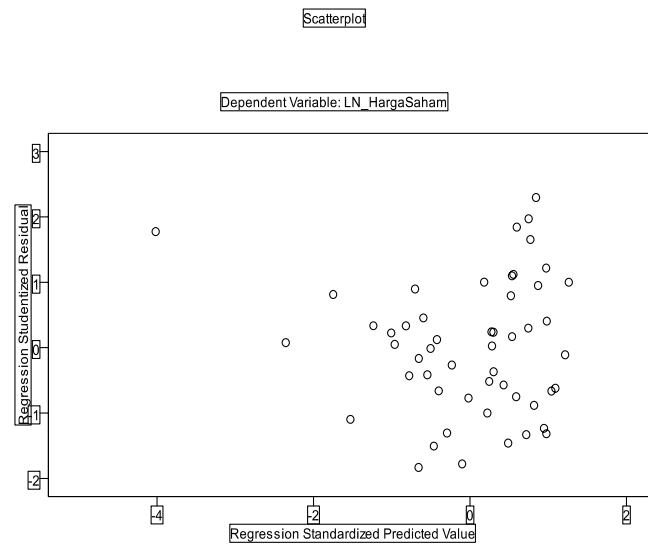
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.064 ^a	.004	-.016	1.25013412

a. Predictors: (Constant), LN_ROA2

b. Dependent Variable: Unstandardized Residual

c. Uji heterokedastisitas



d. Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.424 ^a	.180	.164	1.25273	1.359

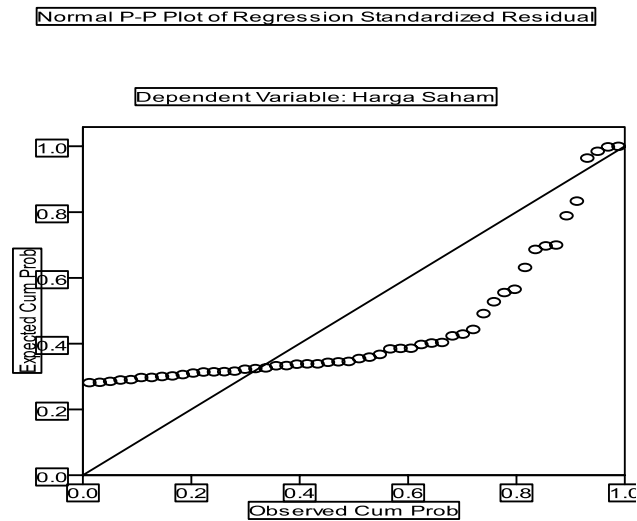
a. Predictors: (Constant), LN_ROA

b. Dependent Variable: LN_HargaSaham

2. Pengaruh DER Terhadap Harga Saham

a. Uji Normalitas

1) Data sebelum ditransformasi



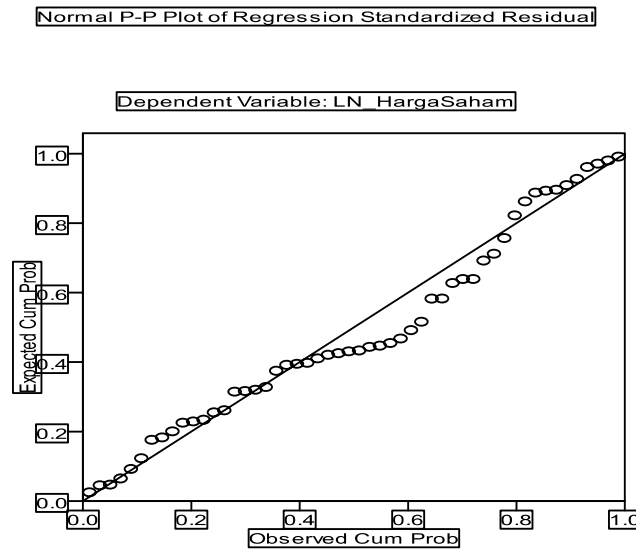
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	9.85199115E3
Most Extreme Differences	Absolute	.288
	Positive	.288
	Negative	-.279
Kolmogorov-Smirnov Z		2.078
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

2) Data setelah ditransformasi



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	1.36631877
Most Extreme Differences	Absolute	.129
	Positive	.129
	Negative	-.064
Kolmogorov-Smirnov Z		.927
Asymp. Sig. (2-tailed)		.356

a. Test distribution is Normal.

b. Calculated from data.

b. Uji Linearitas

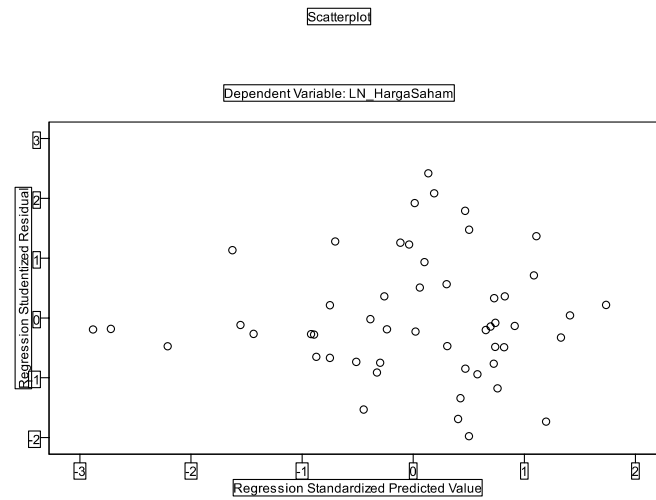
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.060 ^a	.004	-.016	1.37740556

a. Predictors: (Constant), LN_DER2

b. Dependent Variable: Unstandardized Residual

c. Uji heterokedastisitas



d. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.072 ^a	.005	-.015	1.37991	1.152

a. Predictors: (Constant), LN_DER

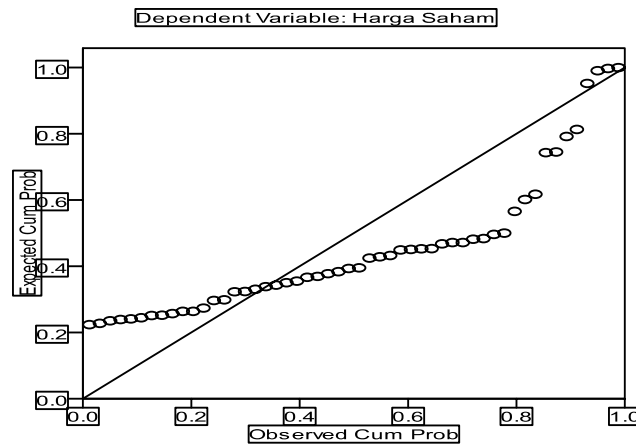
b. Dependent Variable: LN_HargaSaham

3. Pengaruh Tingkat Suku Bunga SBI terhadap Harga Saham

a. Uji Normalitas

1) Data sebelum ditransformasi

Normal P-P Plot of Regression Standardized Residual



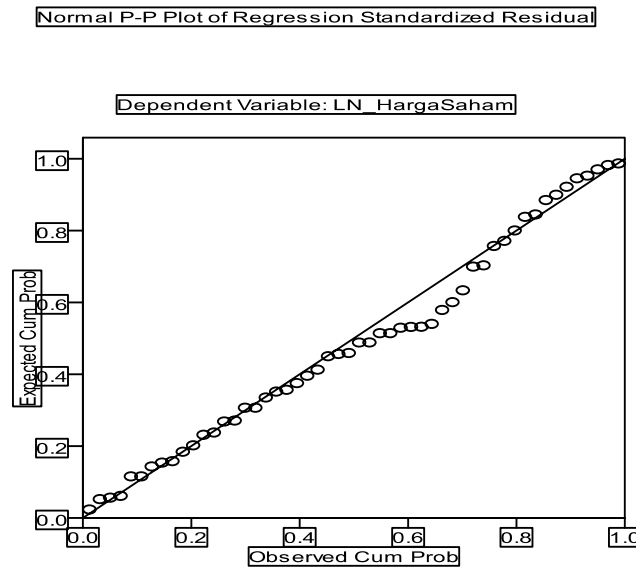
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	9.63060070E3
Most Extreme Differences	Absolute	.288
	Positive	.288
	Negative	-.221
Kolmogorov-Smirnov Z		2.079
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

2) Data setelah ditransformasi



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	1.31392072
Most Extreme Differences	Absolute	.113
	Positive	.113
	Negative	-.044
Kolmogorov-Smirnov Z		.814
Asymp. Sig. (2-tailed)		.521

a. Test distribution is Normal.

b. Calculated from data.

b. Uji Linearitas

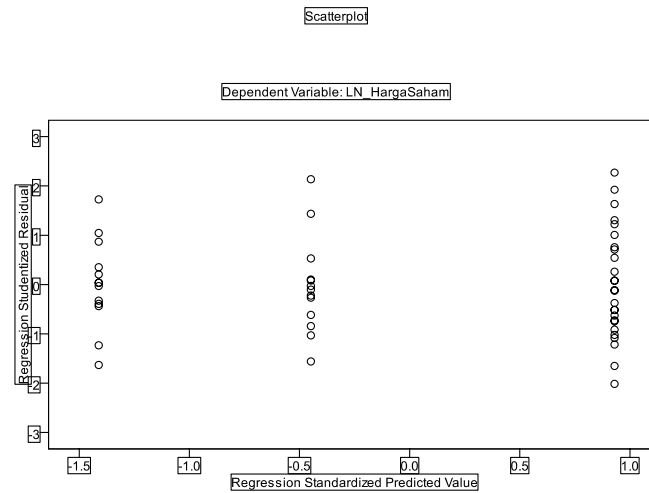
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.000 ^a	.000	-.020	1.32699483

a. Predictors: (Constant), LN_TingkatSukuBungaSBI2

b. Dependent Variable: Unstandardized Residual

c. Uji heterokedastisitas



d. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.283 ^a	.080	.062	1.32699	1.196

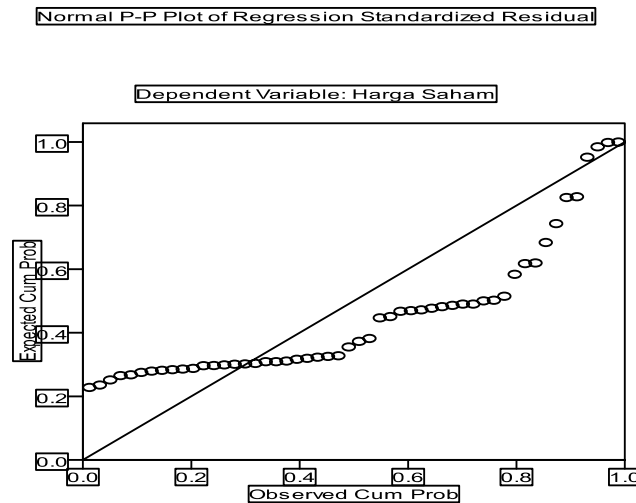
a. Predictors: (Constant), LN_TingkatSukuBungaSBI

b. Dependent Variable: LN_HargaSaham

4. Pengaruh Nilai Tukar Rupiah Terhadap Harga Saham

a. Uji Normalitas

1. Data sebelum ditransformasi



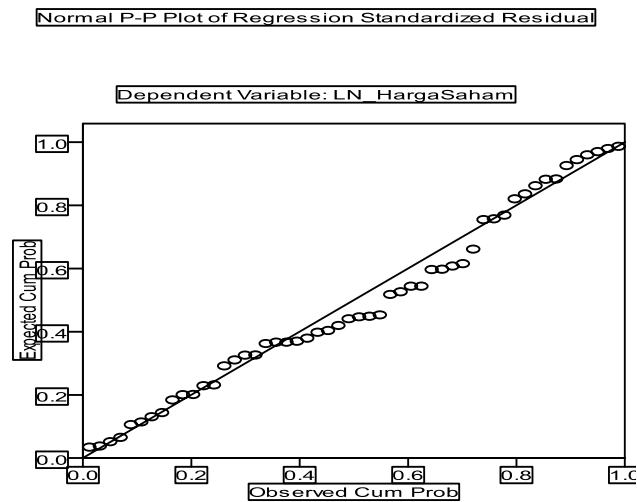
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	9.64065496E3
Most Extreme Differences	Absolute	.273
	Positive	.273
	Negative	-.226
Kolmogorov-Smirnov Z		1.972
Asymp. Sig. (2-tailed)		.001

a. Test distribution is Normal.

b. Calculated from data.

2) Data setelah ditransformasi



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.31366006
Most Extreme Differences	Absolute	.105
	Positive	.105
	Negative	-.043
Kolmogorov-Smirnov Z		.756
Asymp. Sig. (2-tailed)		.617

a. Test distribution is Normal.

b. Calculated from data.

b. Uji Linearitas

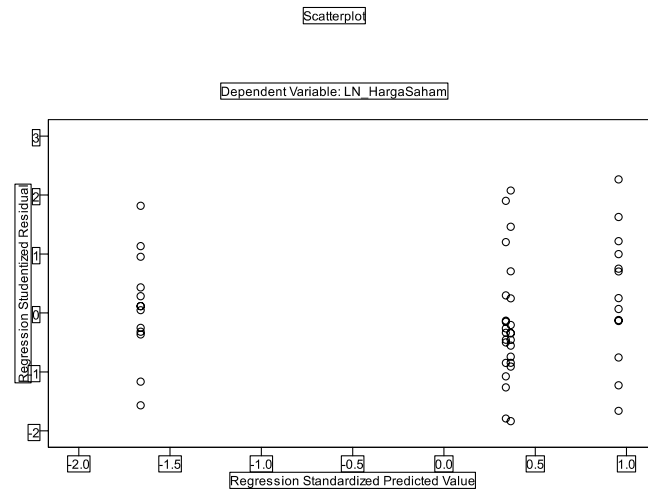
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.001 ^a	.000	-.020	1.32673146

a. Predictors: (Constant), LN_NilaiTukarRupiah2

b. Dependent Variable: Unstandardized Residual

c. Uji heterokedastisitas



d. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.283 ^a	.080	.062	1.32673	1.199

a. Predictors: (Constant), LN_NilaiTukarRupiah

b. Dependent Variable: LN_HargaSaham

Lampiran 4. Hasil Analisis Regresi Linear Sederhana

1. *Return on Assets (ROA)*

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	9.477	.596		15.903	.000
LN_ROA	.644	.194	.424	3.314	.002

a. Dependent Variable: LN_HargaSaham

2. *Debt to Equity Ratio (DER)*

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	7.608	.195		38.932	.000
LN_DER	-.096	.190	-.072	-.508	.613

a. Dependent Variable: LN_HargaSaham

3. *Tingkat Suku Bunga SBI*

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.920	3.203		.287	.775
LN_TingkatSukuBungaSBI	-2.571	1.233	-.283	-2.085	.042

a. Dependent Variable: LN_HargaSaham

4. *Nilai Tukar Rupiah*

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	54.905	22.639		2.425	.019
LN_NilaiTukarRupiah	-5.157	2.467	-.283	-2.090	.042

a. Dependent Variable: LN_HargaSaham